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Errata

Vol. 18 No 2 (1971), in the article, "Comment on 'Quasi-Bayes Averaging of Stochastic Approximation Estimators' by E. A. Patrick and L. A. Liporace, pp. 168–182:

In a recent paper Patrick and Liporace (1971) demonstrated an averaging technique which enhances the performance of stochastic approximation estimators and deals with the problem of convergence to a local maximum of the regression function. Section 2B of that paper discusses the asymptotic properties of Bayes estimators. The result in that section is incorrectly stated in that the choice of $n(\epsilon)$ in Eq. (13) depends upon the sequence Y_n. Thus the argument there bounds the norm-square error for any sequence but does not represent an average over all sequences.

In forthcoming article [Liporace, L. A. (1971), Variance of Bayes estimates, *IEEE Trans. Information Theory*, to appear.] the variance of the Bayes estimator on a finite parameter set is shown to have an exponential bound not only asympototically, but for all n.

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